

DAFTAR PUSTAKA

- Ajmi, A.N, Hammoudeh, S. Nguyen, D.K, Sarafrazi, S. 2014. “How strong are the causal relationship between Islamic stock market and conventional financial systems? Evidence from linear and nonlinear tests”. *Journal of International Financial Market, Institutions and Money*, Elsevier vol 28 pp. 213-227.
- Arumdati, Dewi. 2011. *Cara Kaya dengan Investasi Emas: Panduan Cerdas Berkebun Emas*. Yogyakarta: Araska Publisher
- Ayub, M. (2007), *Understanding Islamic Finance*, John Wiley and Sons, Hoboken, NJ.
- Anshori, Muslich & Sri Iswati. (2009). *Metodologi Penelitian Kuantitatif*. Surabaya: Airlangga University Press (AUP)
- Aye, G, Hector Carcel, Luis A. Gil-Alana, Rangan Gupta, 2017, “does gold act as a hedge against inflation in the UK? Evidence from a fractional cointegration approach over 1257-2016
- Aziz, Abdul, 2010, *Manajemen Investasi Syariah*, Bandung : Allfabeta, Cet. 1
- Aziz, S. A. 2012. Metode Generalized Least Square (GS) untuk Mengatasi Autokorelas Data Runtun Waktu, (http://eprints.uny.ac.id/1445/1/Mukaddimah_7.pdf, diakses pada tanggal 21 November pukul 23:18 WIB).
- Balassa, B. (1990), ‘The Effects of Interest Rates on Savings in Developing Countries’, *Banca Nazionale del Lavoro Quarterly Review*, **172**, 101–18.
- Batten, Jonathan A., Ciner, Cetin, Lucey, BrianM., 2014. On the economic determinants of the gold-inflation relation. *Resource Policy* 41, 101–108.
- Baur, Dirk G., 2011. Explanatory mining for gold: contrasting evidence from simple and multiple regressions. *Resource Policy* 36, 265–275.
- Bin Mo, 2017. “Dynamic linkages among the gold market, US dollar and crude oil market”, *Physica A*.
- Capie, F., Mills, T. C., & Wood, G. (2005). Gold as a hedge against the dollar. *Journal of International Financial Markets Institutions and Money*, 15, 343–352.
- Cai, J., Y.-L. Cheung and M. Wong (2001), ‘What Moves the Gold Market?’, *Journal of Futures Markets*, **21**, 3, 257–78.
- Clements, K., Renee, F., 2008. Commodity currencies and currency commodities. *Resources Policy* 33, 55–73.

- Dierinck, B. 2012. "Determinants of the Gold Price", Universiteit Gent, Faculteit Economie en Bedrijfskunde, Academiejaar 2011-2012
- Eltakhani, S. 2009. "Gold price determinants: empirical analysis and implications", *Journal International Business and Entrepreneurship Development*, Vol. 4 No. 3 pp. 161-178.
- Fabozzi, Frank, J & Franco Modigliani. (1996). *Capital Market*, Second Edition New Jersey Printice: Hall inc.
- Fuadi, D. W., 2009. "Analisis Pengaruh Suku Bunga, Volume Perdagangan dan Kurs terhadap Return Saham Sektor Properti yang Listed di BEI (Studi Kasus pada Saham Sektor Properti yang Listed di BEI)", Tesis. Semarang: FE UNDIP
- Gaffen, D., Slater, J., 2009. Dollar, gold are suddenly inseparable. *Abreast of the Market Column*, Wall Street Journal, March 16, pp. C1-C2.
- Ghazali, M. 2015, "Sharia compliant gold investment in Malaysia: Hedge or safe haven?", *pacific-basin finance journal* Vol. 34 page 192-204.
- Ghozali, Imam. 2011. "Aplikasi Analisis Multivariate Dengan Program SPSS". Semarang: Badan Penerbit Universitas Diponegoro
- Gulseven, O dan Ozgun Ekici. 2016, "The Turkish appetite for gold: An Islamic explanation", *Resources Policy* 48 page 41-49
- Gujarati, Damodar N. 2006. *Ekonometrika Dasar*. Jakarta: Penerbit Erlangga.
- Habibah, Sumiati U. *Ekonomi & Bisnis*, (Vol. 1, No. 1, Maret 2016), hal. 36. Pengaruh Kualitas Produk Dan Harga Terhadap Keputusan Pembelian Produk Kosmetik Wardah Di Kota Bangkalan Madurajurnal.
- Halim, A, 2005, *Analisis Investasi*, Jakarta : Salemba Empat, Cet. 2
- Hammoudeh, A. Sensoy, S.-M. Yoon. 2015."Dynamic correlations and portfolio diversification between Islamic and conventional sector equity indexes" Research department of Borsa İstanbul working paper series no. 31, pp. 1-42
- Hardiningsih et al, 2001. "Pengaruh faktor fundamental dan resiko ekonomi terhadap retrun saham pada perusahaan di BEJ, studi kasus basic industry &chemical", *Jurnal strategi bisnis*, Universitas Diponegoro,
- Haugom, H. N. (1991), 'The Supply and Demand for Gold', Ph.D. dissertation (Simon Fraser University).
- Hsiao, C.2003. *Analysis of Panel Data*. Second Edition. Cambridge: Cambridge University Press. 1.
- Ismal, R. 2014. "Assessing the gold Murabahah in Islamic banking". *International Journal of Commerce and Management* Vol. 24 No. 4, pp. 367-382.

- Kalaka, M. 2015. "Pengaruh Inflasi terhadap Harga Saham PT. Antam, Tbk. Periode 2003-2013". Universitas Negeri Gorontalo.
- Kaufmann, Thomas D. and Richard A. Winters, "The Price of Gold: A simple Model". Resources Policy, 1989.
- Khuron, T. 2015. "Kajian Perbandingan Tingkat Pengembalian dan Risiko Antara Investasi Emas dan Saham Syariah". Vol. 4 No. 1 pp 67-82
- Lin, F. 2015, "Does the value matter with the price of oil and gold? A dynamic analysis from time-frequency space. International review of economic and finance
- Lestari, A., & Setyawan, Y. 2017. Analisis Regresi Data Panel untuk Mengetahui Faktor yang Mempengaruhi Belanja Daerah di Provinsi Jawa Tengah. *Jurnal Statistika Industri dan Komputasi Volume 2*, No. 1, Januari 2017, pp. 1-11.
- Levin, E. & Robert E. Wright. 2006. "Short-run and Long-run Determinants of the Price of Gold". World Gold Council, Research Study No. 32.
- Mahdavi, S. and Su Zhou. 1997. "Gold and commodity prices as leading indicators of inflation: Tests of long-run relationship and predictive performance". *Journal of Economics and Business*, vol. 49, issue 5, 475-489
- Madura, Jeff. 1993. Financial Management. Florida University Express.
- Maghyereh, A.I, Awartani, B. 2016. "Dynamic transmissions between Sukuk and bond markets". *Res. Int. Bus. Finance*. 38, 246-261.
- Maghyereh, A. I, Husein A, Basel A. 2019. "Connectedness and hedging between gold and Islamic securities: A new evidence from time-frequency domain approaches". *Pacific Basin Finance Journal* 54 page 13-28.
- Martinez, G.O. 1999. "Inflation Targeting". Bank of Canada
- Muhaimin dan Abdul Mujib, 1993. *Pemikiran Pendidikan Islam*, Bandung: Triganda Karya
- Murtini, U. dan Amijoyo S.K. 2012. "Pengaruh Perubahan Harga Emas Dunia dan Kurs Rupiah Pada Return Pasar". *JRMB*, Vol. 7, No. 2.
- Nachrowi, Djalal Nachrowi dan Hardius Usman. 2008. *Penggunaan Teknik Ekonometri*, Edisi revisi. Jakarta: PT Raja Grafindo Persada.
- Nilasari, Hening R, 2014. Analisis Pengaruh Kurs Dollar AS, Tingkat Inflasi, Dan Harga Dinar Emas Terhadap Jakarta Islamic Index (JII) Di Bursa Efek Indonesia Selama 2009-2003. Skripsi pada STIE Muhammadiyah Pekalongan.

- Noviana, E, Murtini, dan Rini Hidayah. 2019. “Pengaruh Kurs Dolar AS, Tingkat Inflasi, Harga Minyak Dunia, dan Harga Dinar Emas terhadap Jakarta Islamic Index di Bursa Efek Indonesia”. *Majalah Neraca* hal. 22-40.
- Rao, B. S. and K. Nagabhushanam (1960), ‘India’s Demand for Import of Non-Monetary Gold, Non-Monetary Silver and Merchandise, 1901–1913’, *Indian Economics Journal*, 48, 3, 34–38.
- Raraga, F. (2012) Analisis Pengaruh Harga Minyak dan Harga Emas terhadap Hubungan Timbal Balik Kurs dan Indeks Harga Saham Gabungan (IHSG) di Bursa Efek Indonesia (BEI) 2000 – 2013. *Jurnal Bisnis Strategi* (21).
- Shafiee, S. and Topal, E. (2010) An Overview of Global Gold Market and Gold Price Forecasting. *Resources Policy*, 35, 178-189.
- Sholihin, Ifham Ahmad. (2010). *Buku Pintar Ekonomi Syariah* Jakarta: PT. Gramedia Pustaka Utama, Hlm: 302.
- Suseno dan Siti Astiyah. 2009. *Inflasi*. Jakarta: Pusat Pendidikan dan Studi Kebanksentralan (PPSK) Bank Indonesia
- Sugiyono. 2011. *Metode Penelitian Kuantitatif, Kualitatif dan R&D*. Bandung: Alfabeta
- Sjasstad, L., Scacciavillani, F., 1996. The price of gold and the exchange rate. *Journal of International Money and Finance* 15, 879–897.
- Starr, M. dan Ky Tran, “Determinants of the Physical Demand for Gold: Evidence from Data Panel, *The World Economy* (2008).
- Susanti, R. 2017. “Sejarah Transformasi Uang Dalam Islam”, *Jurnal of Islam and Plurality*, Nomor 1
- Pukhtuanthong, K. dan Richard Roll, “Gold and the Dollar (and the Euro, Pound, and Yen), *Journal of Banking & Finance* Vol 35 page 2070-2083, 2011
- Ranson David and H.C Wainwright (2005), *Gold and non-precious commodities as inflation hedges, Interest-Rate Outlook Research Summary*, Wainwright Economics, November 2005.
- Bacal, Robert, 2011. *Performance Management*. Terjemahan Surya Dharma dan Yanuar Irawan, Gramedia Pustaka Jakarta
- Smith, G. 2001. *The Price Of Gold And Stock Price Indices For The United States*. Available: www.ideas.repec.org
- Sunariyah, 2006, *Pengantar Pengetahuan Pasar Modal*, Yogyakarta : UPP STIM YKPN
- Tandelilin, Eduardus, 2001. *Analisis Investasi dan Manajemen Portofolio*, Yogyakarta : BPF.

Thobarry AA. 2009. Analisis Pengaruh Nilai Tukar, Suku Bunga, Laju Inflasi dan Pertumbuhan GDP Terhadap Indeks Harga Saham Sektor Properti (Kajian Empiris Pada Bursa Efek Indonesia Periode 2000-2008) [Tesis]. Program Studi Magister Manajemen. Program Pasca Sarjana Universitas Diponegoro, Semarang.

Valadkhani A., Surachai Chancharat and Charles Havie, 2006, "The Interplay Between the Thai and Several Other International Stock Markets". Available: www.ideas.repec.org

Widarjono, A. (2013). *Ekonometrika: Pengantar dan aplikasinya*, Ekonosia, Jakarta.

Wijayanti, A. 2013. "Pengaruh beberapa variabel Makroekonomi dan Indeks Pasar Modal Dunia terhadap pergerakan Indeks Harga Saham Gabungan (IHSG) di BEI". *Jurnal Ilmiah Universitas Brawijaya*: Malang.

Wira, D. 2015, *Memulai Investasi Saham*, Exceed, Cet. 1

Worthington, A. & M. Pahlavani. 2007. "Gold investment as an inflationary hedge: cointegration evidence with allowance for endogenous structural breaks". *Journal Applied Financial Economic Letters* Vol. 3 Issue 4.

www.lbma.org.uk

www.antam.com

www.idx.co.id

www.bi.go.id

www.ojk.go.id